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SEC RITIES AND EXCHAPTION

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UNITED STATES SECURITIES AND EXCHANGE COMMISSION Washington, D.C. 20549

FORM 19b-4(e)

OMB APPROVAL

OMB Number: 3235-0504 Expires: July 31, 2004

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91-1046

Information Required of a Self-Regulatory Organization Listing and Trading a New Derivative Securities Product Pursuant to Rule 19b-4(e) Under the Securities Exchange Act of 1934

READ ALL INSTRUCTIONS PRIOR TO COMPLETING FORM

Part I

Initial Listing Report

- Name of Self-Regulatory Organization Listing New Derivative Securities Product: The NASDAQ Stock Market LLC (traded pursuant to unlisted trading privileges)
- Type of Issuer of New Derivative Securities Product (e.g., clearinghouse, broker-dealer, corporation, etc.):
 Corporation
- 3. Class of New Derivative Securities Product:

Index Linked Note

4. Name of Underlying Instrument:

S&P 500 Index



07046503

- If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow-Based: Broad-based
- 6. Ticker Symbol(s) of New Derivative Securities Product:
- 7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades: Listed on: NASDAQ, NYSE
- 8. Settlement Methodology of New Derivative Securities Product:

Regular way trades settle on T + 3 (cash settled)

9. Position Limits of New Derivative Securities Product (if applicable): N/A

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Part II

Execution

The undersigned represents that the governing body of the above-referenced Self-Regulatory Organization has duly approved, or has duly delegated its approval to the undersigned for, the listing and trading of the above-referenced new derivative securities product according to its relevant trading rules, procedures, surveillance programs and listing standards.

Name of Official Responsible for Form:

Gary N. Sundick

Title:

Date:

Vice President, Listing Qualifications

Telephone Number:

301 978-5214

Manual Signature of Official Responsible for Form:

Jary M. Ludid

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<u>Section</u> 19b-4

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Public FEB 2 1 2007

Availability: